FpML 4.2 - Equity Derivative Component Definitions

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http://www.fpml.org/spec/errata/fpml-4-2-11-tr-5-errata.html

Document built

Table Of Contents

1 Global Complex Types

1.1 BrokerEquityOption

1.1.1 Description:

A type for defining the broker equity options.

1.1.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type EquityDerivativeShortFormBase)

- A type for defining short form equity option basic features

deltaCrossed (exactly one occurrence; of the type xsd:boolean)
brokerageFee (exactly one occurrence; of the type Money)
brokerNotes (exactly one occurrence; of the type xsd:string)

1.1.3 Used by:

- Element: brokerEquityOption

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="BrokerEquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the broker equity options.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="deltaCrossed" type="xsd:boolean"/>
        <xsd:element name="brokerageFee" type="Money"/>
        <xsd:element name="brokerNotes" type="xsd:string"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.2 CalendarSpread

1.2.1 Description:

A type for defining a calendar spread feature

1.2.2 Contents:

expirationDateTwo (exactly one occurrence; of the type AdjustableOrRelativeDate)

1.2.3 Used by:

- Complex type: StrategyFeature

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="CalendarSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a calendar spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
  </xsd:sequence>
</xsd:complexType>
```

1.3 EquityAmericanExercise

1.3.1 Description:

A type for defining exercise procedures associated with an American style exercise of an equity option. This entity inherits from the type SharedAmericanExercise.

1.3.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type SharedAmericanExercise)

- TBA

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.3.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="EquityAmericanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with an
      American style exercise of an equity option. This entity inherits
      from the type SharedAmericanExercise.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer amerikanischen
      Aktienoption. Diese Einheit leitet sich ab vom Typ
      "SharedAmericanExercise".
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can be
              exercised, for example the official closing time of the
              exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit der letztmöglichen Ausübung der Aktienoption,
              zum Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit, zu der die Aktienoption verfällt, zum Beispiel
              der offizielle Börsenschluss.
            </xsd:documentation>
```

```
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The specific time of day at which the equity option
            expires.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Genaue Tageszeit, an der die Aktienoption verfällt.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The presence of this element indicates that the option
            may be exercised on different days. It is not applicable
            to European options.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Ist dieses Element vorhanden, kann die Option an
            unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
            bei europäischen Optionen.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.4 EquityBermudaExercise

1.4.1 Description:

A type for defining exercise procedures associated with a Bermuda style exercise of an equity option.

1.4.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type SharedAmericanExercise)

- TBA

bermudaExerciseDates (exactly one occurrence; of the type DateList) List of Exercise Dates for a Bermuda option

latestExerciseTimeType (zero or one occurrence; of the type TimeTypeEnum) The latest time of day at which the equity option can be exercised, for example the official closing time of the exchange.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

equityMultipleExercise (zero or one occurrence; of the type EquityMultipleExercise) The presence of this element indicates that the option may be exercised on different days. It is not applicable to European options.

1.4.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a Bermuda
      style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungprozesse bei einer
      Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="DateList">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              List of Exercise Dates for a Bermuda option
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Liste der Ausübungstage einer Bermuda-Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can be
              exercised, for example the official closing time of the
              exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit der letztmöglichen Ausübung der Aktienoption,
              zum Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
```

```
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit, zu der die Aktienoption verfällt, zum Beispiel
              der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Genaue Tageszeit, an der die Aktienoption verfällt.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The presence of this element indicates that the option
              may be exercised on different days. It is not applicable
              to European options.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist dieses Element vorhanden, kann die Option an
              unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
              bei europäischen Optionen.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.5 EquityDerivativeBase

1.5.1 Description:

A type for defining the common features of equity derivatives.

1.5.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Product)

- The base type which all FpML products extend.

buyerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this the fixed rate payer.

sellerPartyReference (exactly one occurrence; of the type PartyOrTradeSideReference) A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.

optionType (exactly one occurrence; of the type OptionTypeEnum) The type of option transaction.

equityEffectiveDate (zero or one occurrence; of the type xsd:date) Effective date for a forward starting option

underlyer (exactly one occurrence; of the type Underlyer) Specifies the underlying component, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.

notional (zero or one occurrence; of the type Money) The notional amount.

equityExercise (exactly one occurrence; of the type EquityExerciseValuationSettlement) The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.

feature (zero or one occurrence; of the type OptionFeatures) Asian, Barrier, Knock and Pass Through features

fxFeature (zero or one occurrence; of the type FxFeature) Quanto, Composite, or Cross Currency FX features

strategyFeature (zero or one occurrence; of the type StrategyFeature) A equity option simple strategy feature

1.5.3 Used by:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.5.4 Derived Types:

- Complex type: EquityDerivativeLongFormBase
- Complex type: EquityDerivativeShortFormBase

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="EquityDerivativeBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Art der Optionstransaktion.
            </xsd:documentation>
```

```
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Effective date for a forward starting option
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Stichtag für eine Forward-Starting-Option.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="underlyer" type="Underlyer">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Specifies the underlying component, which can be either
            one or many and consists in either equity, index or
            convertible bond component, or a combination of these.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="notional" type="Money" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The notional amount.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining how the equity option can be
            exercised, how it is valued and how it is settled.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition von Ausübung, Bewertung und
            Regulierung der Aktienoption.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:group ref="Feature.model" minOccurs="0"/>
      <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            A equity option simple strategy feature
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.6 EquityDerivativeLongFormBase

1.6.1 Description:

type for defining the common features of equity derivatives.

1.6.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type EquityDerivativeBase)

- A type for defining the common features of equity derivatives.

dividendConditions (zero or one occurrence; of the type DividendConditions)

methodOfAdjustment (exactly one occurrence; of the type MethodOfAdjustmentEnum) Defines how adjustments will be made to the contract should one or more of the extraordinary events occur.

extraordinaryEvents (exactly one occurrence; of the type ExtraordinaryEvents) Where the underlying is shares, specifies events affecting the issuer of those shares that may require the terms of the transaction to be adjusted.

equityFeatures (zero or one occurrence; of the type OptionFeatures) An option feature such as asian, barrier, knock

1.6.3 Used by:

- Complex type: EquityForward
- Complex type: EquityOption

1.6.4 Derived Types:

- Complex type: EquityForward
- Complex type: EquityOption

1.6.5 Figure:

1.6.6 Schema Fragment:

```
<xsd:complexType name="EquityDerivativeLongFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Definiert die Anpassung des Kontrakts im Falle eines oder
              mehrerer außerordentlicher Ereignisse.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require the
              terms of the transaction to be adjusted.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist der Basiswert eine Aktie, werden hiermit Ereignisse
              angegeben, die den Emittenten der Aktie betreffen und die
              eine Anpassung der Transaktionsbedingungen erfordern
              können.
            </xsd:documentation>
          </xsd:annotation>
```

```
        </xsd:element>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An option feature such as asian, barrier, knock
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.7 EquityDerivativeShortFormBase

1.7.1 Description:

A type for defining short form equity option basic features

1.7.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type EquityDerivativeBase)

- A type for defining the common features of equity derivatives.

strike (exactly one occurrence; of the type EquityStrike)
spotPrice (zero or one occurrence; of the type xsd:decimal)
numberOfOptions (exactly one occurrence; of the type xsd:decimal)
equityPremium (exactly one occurrence; of the type EquityPremium)

1.7.3 Used by:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.7.4 Derived Types:

- Complex type: BrokerEquityOption
- Complex type: EquityOptionTransactionSupplement

1.7.5 Figure:

1.7.6 Schema Fragment:

```
<xsd:complexType name="EquityDerivativeShortFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="xsd:decimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.8 EquityEuropeanExercise

1.8.1 Description:

A type for defining exercise procedures associated with a European style exercise of an equity option.

1.8.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type Exercise)

- The abstract base class for all types which define way in which options may be exercised.

expirationDate (exactly one occurrence; of the type AdjustableOrRelativeDate) The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.

equityExpirationTimeType (exactly one occurrence; of the type TimeTypeEnum) The time of day at which the equity option expires, for example the official closing time of the exchange.

equityExpirationTime (zero or one occurrence; of the type BusinessCenterTime) The specific time of day at which the equity option expires.

1.8.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.8.4 Derived Types:

1.8.5 Figure:

1.8.6 Schema Fragment:

```
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer europäischen
      Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the only
              day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit, zu der die Aktienoption verfällt, zum Beispiel
              der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Genaue Tageszeit, an der die Aktienoption verfällt.
```

```
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.9 EquityExerciseValuationSettlement

1.9.1 Description:

A type for defining exercise procedures for equity options.

1.9.2 Contents:

Either

equityEuropeanExercise (exactly one occurrence; of the type EquityEuropeanExercise) The parameters for defining the expiration date and time for a European style equity option

Or

equityAmericanExercise (exactly one occurrence; of the type EquityAmericanExercise) The parameters for defining the exercise period for an American style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.

Or

equityBermudaExercise (exactly one occurrence; of the type EquityBermudaExercise) The parameters for defining the exercise period for an Bermuda style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.

Either

prePayment (exactly one occurrence; of the type PrePayment) Prepayment features for Forward.

equityValuation (exactly one occurrence; of the type EquityValuation) The parameters for defining when valuation of the underlying takes place.

settlementDate (zero or one occurrence; of the type AdjustableOrRelativeDate) Date on which settlement of option premiums will occur.

settlementCurrency (exactly one occurrence; of the type Currency) The currency in which a cash settlement for non-deliverable forward and non-deliverable options.

settlementPriceSource (zero or one occurrence; of the type SettlementPriceSource)

settlementType (exactly one occurrence; of the type SettlementTypeEnum) How the option will be settled.

settlementMethodElectionDate (zero or one occurrence; of the type AdjustableOrRelativeDate)

settlementMethodElectingPartyReference (zero or one occurrence; of the type PartyReference)

1.9.3 Used by:

- Complex type: EquityDerivativeBase

1.9.4 Derived Types:

1.9.5 Figure:

1.9.6 Schema Fragment:

```
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Ausübungsprozessen für Aktienoptionen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition von Verfalltag und -zeitpunkt für
```

```
        eine europäische Aktienoption.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The parameters for defining the exercise period for an
        American style equity option together with the rules
        governing the quantity of the underlying that can be
        exercised on any given exercise date.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Parameter zur Definition des Ausübungszeitraums für eine
        amerikanische Aktienoption sowie die Regeln zur Festlegung
        der an einem beliebigen Ausübungstermin ausübbaren
        Basiswert-Stückzahl.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The parameters for defining the exercise period for an
        Bermuda style equity option together with the rules
        governing the quantity of the underlying that can be
        exercised on any given exercise date.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Parameter zur Definition des Ausübungszeitraums für eine
        Bermuda-Aktienoption sowie die Regeln zur Festlegung der an
        einem beliebigen Ausübungstermin ausübbaren
        Basiswert-Stückzahl.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:choice>
  <xsd:sequence>
    <xsd:element name="automaticExercise" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true then each option not previously exercised will be
          deemed to be exercised at the expiration time on the
          expiration date without service of notice unless the
          buyer notifies the seller that it no longer wishes this
          to occur.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist dieser Wert "wahr", wird jede noch nicht ausgeübte
          Option zum Verfallzeitpunkt am Verfalldatum ohne weitere
          Ankündigung als ausgeübt angesehen, sofern der
          Optionskäufer nicht anzeigt, dass er eine automatische
          Ausübung nicht wünscht.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Provisions covering early exercise of option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="prePayment" type="PrePayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Prepayment features for Forward.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining when valuation of the underlying
      takes place.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Parameter zur Definition des Bewertungszeitpunktes für den
      Basiswert.
    </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Date on which settlement of option premiums will occur.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Erfüllungstag für die Optionsprämie.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementCurrency" type="Currency">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The currency in which a cash settlement for non-deliverable
          forward and non-deliverable options.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
    <xsd:element name="settlementType" type="SettlementTypeEnum">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          How the option will be settled.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Abrechnungsmodus der Option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccurs=
    <xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccurs=
  </xsd:sequence>
</xsd:complexType>
```

1.10 EquityForward

1.10.1 Description:

A type for defining equity forwards.

1.10.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type EquityDerivativeLongFormBase)

- type for defining the common features of equity derivatives.

forwardPrice (zero or one occurrence; of the type Money) The forward price per share, index or basket.

1.10.3 Used by:

- Element: equityForward

1.10.4 Derived Types:

1.10.5 Figure:

1.10.6 Schema Fragment:

```
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="forwardPrice" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The forward price per share, index or basket.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.11 EquityMultipleExercise

1.11.1 Description:

A type for defining the multiple exercise provisions of an American or Bermuda style equity option.

1.11.2 Contents:

integralMultipleExercise (zero or one occurrence; of the type xsd:decimal) When multiple exercise is applicable and this element is present it specifies that the number of options that can be exercised on a given exercise date must either be equal to the value of this element or be an integral multiple of it.

minimumNumberOfOptions (exactly one occurrence; of the type xsd:decimal) When multiple exercise is applicable this element specifies the minimum number of options that can be exercised on a given exercise date. If this element is not present then the minimum number is deemed to be 1.

maximumNumberOfOptions (exactly one occurrence; of the type xsd:decimal) When multiple exercise is applicable this element specifies the maximum number of options that can be exercised on a given exercise date. If this element is not present then the maximum number is deemed to be the same as the number of options.

1.11.3 Used by:

- Complex type: EquityAmericanExercise
- Complex type: EquityBermudaExercise

1.11.4 Derived Types:

1.11.5 Figure:

1.11.6 Schema Fragment:

```
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Prozesse bei Mehrfachausübung einer
      amerikanischen oder einer Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable and this element is
          present it specifies that the number of options that can be
          exercised on a given exercise date must either be equal to
          the value of this element or be an integral multiple of it.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist Mehrfachausübung anwendbar und dieses Element vorhanden,
          muss die Anzahl der an einem bestimmten Ausübungstag
          ausübbaren Optionen entweder dem Wert dieses Elements oder
          einem ganzzahligen Vielfachen davon entsprechen.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNumberOfOptions" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable this element specifies
          the minimum number of options that can be exercised on a
          given exercise date. If this element is not present then the
          minimum number is deemed to be 1.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Bei Mehrfachausübung bestimmt dieses Element die
          Mindestanzahl der an einem bestimmten Ausübungstag ausübbaren
          Optionen. Ist dieses Element nicht vorhanden, gilt als
          Mindestanzahl 1.
        </xsd:documentation>
```

```
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumNumberOfOptions" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable this element specifies
          the maximum number of options that can be exercised on a
          given exercise date. If this element is not present then the
          maximum number is deemed to be the same as the number of
          options.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Bei Mehrfachausübung bestimmt dieses Element die maximale
          Anzahl der an einem bestimmten Ausübungstag ausübbaren
          Optionen. Ist dieses Element nicht vorhanden, gilt die Anzahl
          der Optionen als Maximalwert.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.12 EquityOption

1.12.1 Description:

A type for defining equity options.

1.12.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type EquityDerivativeLongFormBase)

- type for defining the common features of equity derivatives.

strike (zero or one occurrence; of the type EquityStrike) Defines whether it is a price or level at which the option has been, or will be, struck.

spotPrice (zero or one occurrence; of the type xsd:decimal) The price per share, index or basket observed on the trade or effective date.

numberOfOptions (zero or one occurrence; of the type xsd:decimal) The number of options comprised in the option transaction.

optionEntitlement (exactly one occurrence; of the type xsd:decimal) The number of shares per option comprised in the option transaction.

equityPremium (exactly one occurrence; of the type EquityPremium) The equity option premium payable by the buyer to the seller.

1.12.3 Used by:

- Element: equityOption

1.12.4 Derived Types:

1.12.5 Figure:

1.12.6 Schema Fragment:

```
<xsd:complexType name="EquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Aktienoptionen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines whether it is a price or level at which the
              option has been, or will be, struck.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Definiert, ob ein Preis oder Niveau als Strike-Preis für
              die Option gilt bzw. gelten wird.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The price per share, index or basket observed on the
              trade or effective date.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Preis je Aktie, Index oder Korb am Handelstag oder
              Stichtag.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="numberOfOptions" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
```

```
            <xsd:documentation xml:lang="en">
              The number of options comprised in the option
              transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Anzahl von Optionen der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="optionEntitlement" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of shares per option comprised in the option
              transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Stückzahl Aktien je Option der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityPremium" type="EquityPremium">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The equity option premium payable by the buyer to the
              seller.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Vom Käufer an den Verkäufer zahlbare Aktienoptionsprämie.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.13 EquityOptionTermination

1.13.1 Description:

A type for defining Equity Option Termination

1.13.2 Contents:

settlementAmountPaymentDate (exactly one occurrence; of the type AdjustableDate)
settlementAmount (exactly one occurrence; of the type Money)

1.13.3 Used by:

1.13.4 Derived Types:

1.13.5 Figure:

1.13.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
```

1.14 EquityOptionTransactionSupplement

1.14.1 Description:

A type for defining equity option transaction supplements

1.14.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type EquityDerivativeShortFormBase)

- A type for defining short form equity option basic features

exchangeLookAlike (zero or one occurrence; of the type xsd:boolean) For a share option transaction, a flag used to indicate whether the transaction is to be treated as an 'exchange look-alike'. This designation has significance for how share adjustments (arising from corporate actions) will be determined for the transaction. For an 'exchange look-alike' transaction the relevant share adjustments will follow that for a corresponding designated contract listed on the related exchange (referred to as Options Exchange Adjustment (ISDA defined term), otherwise the share adjustments will be determined by the calculation agent (referred to as Calculation Agent Adjustment (ISDA defined term)).

exchangeTradedContractNearest (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag used in conjuction with Futures Price Valuation (ISDA defined term) to indicate whether the Nearest Index Contract provision is applicable. The Nearest Index Contract provision is a rule for determining the Exchange-traded Contract (ISDA defined term) without having to explicitly state the actual contract, delivery month and exchange on which it is traded.

multipleExchangeIndexAnnexFallback (zero or one occurrence; of the type xsd:boolean) For an index option transaction, a flag to indicate whether a relevant Multiple Exchange Index Annex is applicable to the transaction. This annex defines additional provisions which are applicable where an index is comprised of component securities that are traded on multiple exchanges.

methodOfAdjustment (zero or one occurrence; of the type MethodOfAdjustmentEnum)

localJurisdiction (zero or one occurrence; of the type Country) Local Jurisdiction is a term used in the AEJ Master Confirmation, which is used to determine local taxes, which shall mean taxes, duties, and similar charges imposed by the taxing authority of the Local Jurisdiction If this element is not present Local Jurisdiction is Not Applicable.

Either

optionEntitlement (exactly one occurrence; of the type xsd:decimal) The number of shares per option comprised in the option transaction supplement.

Or

multiplier (exactly one occurrence; of the type xsd:integer) Specifies the contract multiplier that can be associated with an index option.

1.14.3 Used by:

- Element: equityOptionTransactionSupplement

1.14.4 Derived Types:

1.14.5 Figure:

1.14.6 Schema Fragment:

```
<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a share option transaction, a flag used to indicate
```

```
            whether the transaction is to be treated as an 'exchange
            look-alike'. This designation has significance for how
            share adjustments (arising from corporate actions) will
            be determined for the transaction. For an 'exchange
            look-alike' transaction the relevant share adjustments
            will follow that for a corresponding designated contract
            listed on the related exchange (referred to as Options
            Exchange Adjustment (ISDA defined term), otherwise the
            share adjustments will be determined by the calculation
            agent (referred to as Calculation Agent Adjustment (ISDA
            defined term)).
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            For an index option transaction, a flag used in
            conjuction with Futures Price Valuation (ISDA defined
            term) to indicate whether the Nearest Index Contract
            provision is applicable. The Nearest Index Contract
            provision is a rule for determining the Exchange-traded
            Contract (ISDA defined term) without having to explicitly
            state the actual contract, delivery month and exchange on
            which it is traded.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs="0"
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            For an index option transaction, a flag to indicate
            whether a relevant Multiple Exchange Index Annex is
            applicable to the transaction. This annex defines
            additional provisions which are applicable where an index
            is comprised of component securities that are traded on
            multiple exchanges.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
      <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Local Jurisdiction is a term used in the AEJ Master
            Confirmation, which is used to determine local taxes,
            which shall mean taxes, duties, and similar charges
            imposed by the taxing authority of the Local Jurisdiction
            If this element is not present Local Jurisdiction is Not
            Applicable.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:choice minOccurs="0">
        <xsd:element name="optionEntitlement" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of shares per option comprised in the option
              transaction supplement.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multiplier" type="xsd:integer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the contract multiplier that can be
              associated with an index option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:choice>
    </xsd:sequence>
  </xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```

1.15 PrePayment

1.15.1 Description:

A type for defining PrePayment.

1.15.2 Contents:

payerPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party responsible for making the payments defined by this structure.

receiverPartyReference (exactly one occurrence; of the type PartyOrAccountReference) A reference to the party that receives the payments corresponding to this structure.

prePayment (exactly one occurrence; of the type xsd:boolean)

prePaymentAmount (exactly one occurrence; of the type Money)

prePaymentDate (exactly one occurrence; of the type AdjustableDate)

1.15.3 Used by:

- Complex type: EquityExerciseValuationSettlement

1.15.4 Derived Types:

1.15.5 Figure:

1.15.6 Schema Fragment:

```
<xsd:complexType name="PrePayment">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining PrePayment.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:group ref="PayerReceiver.model"/>
    <xsd:element name="prePayment" type="xsd:boolean"/>
    <xsd:element name="prePaymentAmount" type="Money"/>
    <xsd:element name="prePaymentDate" type="AdjustableDate"/>
  </xsd:sequence>
</xsd:complexType>
```

1.16 StrategyFeature

1.16.1 Description:

A type for defininining equity option simple strategy features

1.16.2 Contents:

Either
strikeSpread (exactly one occurrence; of the type StrikeSpread)
Or
calendarSpread (exactly one occurrence; of the type CalendarSpread)

1.16.3 Used by:

- Complex type: EquityDerivativeBase

1.16.4 Derived Types:

1.16.5 Figure:

1.16.6 Schema Fragment:

```
<xsd:complexType name="StrategyFeature">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defininining equity option simple strategy features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:choice>
    <xsd:element name="strikeSpread" type="StrikeSpread"/>
    <xsd:element name="calendarSpread" type="CalendarSpread"/>
  </xsd:choice>
</xsd:complexType>
```

1.17 StrikeSpread

1.17.1 Description:

A type for defining a strike spread feature

1.17.2 Contents:

upperStrike (exactly one occurrence; of the type EquityStrike)
upperStrikeNumberOfOptions (exactly one occurrence; of the type xsd:decimal)

1.17.3 Used by:

- Complex type: StrategyFeature

1.17.4 Derived Types:

1.17.5 Figure:

1.17.6 Schema Fragment:

```
<xsd:complexType name="StrikeSpread">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining a strike spread feature
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="upperStrike" type="EquityStrike"/>
    <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
  </xsd:sequence>
</xsd:complexType>
```

2 Global Elements

2.1 brokerEquityOption

2.1.1 Description:

A component describing a Broker View of an Equity Option.

2.1.2 Contents:

Element brokerEquityOption is defined by the complex type BrokerEquityOption

2.1.3 Used by:

2.1.4 Substituted by:

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing a Broker View of an Equity Option.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 equityForward

2.2.1 Description:

A component describing an Equity Forward product.

2.2.2 Contents:

Element equityForward is defined by the complex type EquityForward

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Forward product.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.3 equityOption

2.3.1 Description:

A component describing an Equity Option product.

2.3.2 Contents:

Element equityOption is defined by the complex type EquityOption

2.3.3 Used by:

2.3.4 Substituted by:

2.3.5 Figure:

2.3.6 Schema Fragment:

```
<xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option product.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Komponente zur Beschreibung einer Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.4 equityOptionTransactionSupplement

2.4.1 Description:

A component describing an Equity Option Transaction Supplement.

2.4.2 Contents:

Element equityOptionTransactionSupplement is defined by the complex type EquityOptionTransactionSupplement

2.4.3 Used by:

2.4.4 Substituted by:

2.4.5 Figure:

2.4.6 Schema Fragment:

```
<xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement"
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A component describing an Equity Option Transaction Supplement.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-eq-shared-4-2.xsd"/>
  <xsd:include schemaLocation="fpml-doc-4-2.xsd"/>
  <xsd:complexType name="BrokerEquityOption">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining the broker equity options.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="EquityDerivativeShortFormBase">
        <xsd:sequence>
          <xsd:element name="deltaCrossed" type="xsd:boolean"/>
          <xsd:element name="brokerageFee" type="Money"/>
          <xsd:element name="brokerNotes" type="xsd:string"/>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="CalendarSpread">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining a calendar spread feature
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="expirationDateTwo" type="AdjustableOrRelativeDate"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="EquityAmericanExercise">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining exercise procedures associated with an
        American style exercise of an equity option. This entity
        inherits from the type SharedAmericanExercise.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Typ zur Definition der Ausübungsprozesse bei einer
        amerikanischen Aktienoption. Diese Einheit leitet sich ab vom
        Typ "SharedAmericanExercise".
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="SharedAmericanExercise">
        <xsd:sequence>
          <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The latest time of day at which the equity option can
                be exercised, for example the official closing time of
                the exchange.
              </xsd:documentation>
              <xsd:documentation xml:lang="de">
                Tageszeit der letztmöglichen Ausübung der Aktienoption,
                zum Beispiel der offizielle Börsenschluss.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The time of day at which the equity option expires, for
                example the official closing time of the exchange.
              </xsd:documentation>
              <xsd:documentation xml:lang="de">
                Tageszeit, zu der die Aktienoption verfällt, zum
                Beispiel der offizielle Börsenschluss.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The specific time of day at which the equity option
                expires.
              </xsd:documentation>
              <xsd:documentation xml:lang="de">
                Genaue Tageszeit, an der die Aktienoption verfällt.
              </xsd:documentation>
```

```
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The presence of this element indicates that the option
              may be exercised on different days. It is not
              applicable to European options.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist dieses Element vorhanden, kann die Option an
              unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
              bei europäischen Optionen.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityBermudaExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      Bermuda style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungprozesse bei einer
      Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="SharedAmericanExercise">
      <xsd:sequence>
        <xsd:element name="bermudaExerciseDates" type="DateList">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              List of Exercise Dates for a Bermuda option
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Liste der Ausübungstage einer Bermuda-Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="latestExerciseTimeType" type="TimeTypeEnum" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The latest time of day at which the equity option can
              be exercised, for example the official closing time of
              the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit der letztmöglichen Ausübung der Aktienoption,
              zum Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit, zu der die Aktienoption verfällt, zum
              Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Genaue Tageszeit, an der die Aktienoption verfällt.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityMultipleExercise" type="EquityMultipleExercise" minOccurs="0
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
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              The presence of this element indicates that the option
              may be exercised on different days. It is not
              applicable to European options.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist dieses Element vorhanden, kann die Option an
              unterschiedlichen Tagen ausgeübt werden. Nicht zulässig
              bei europäischen Optionen.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Product">
      <xsd:sequence>
        <xsd:group ref="BuyerSeller.model"/>
        <xsd:element name="optionType" type="OptionTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The type of option transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Art der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityEffectiveDate" type="xsd:date" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Effective date for a forward starting option
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Stichtag für eine Forward-Starting-Option.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="underlyer" type="Underlyer">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Specifies the underlying component, which can be either
              one or many and consists in either equity, index or
              convertible bond component, or a combination of these.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="notional" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The notional amount.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExercise" type="EquityExerciseValuationSettlement">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The parameters for defining how the equity option can
              be exercised, how it is valued and how it is settled.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Parameter zur Definition von Ausübung, Bewertung und
              Regulierung der Aktienoption.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:group ref="Feature.model" minOccurs="0"/>
        <xsd:element name="strategyFeature" type="StrategyFeature" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A equity option simple strategy feature
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
```

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  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeLongFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      type for defining the common features of equity derivatives.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="dividendConditions" type="DividendConditions" minOccurs="0"/>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines how adjustments will be made to the contract
              should one or more of the extraordinary events occur.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Definiert die Anpassung des Kontrakts im Falle eines
              oder mehrerer außerordentlicher Ereignisse.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="extraordinaryEvents" type="ExtraordinaryEvents">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Where the underlying is shares, specifies events
              affecting the issuer of those shares that may require
              the terms of the transaction to be adjusted.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Ist der Basiswert eine Aktie, werden hiermit Ereignisse
              angegeben, die den Emittenten der Aktie betreffen und
              die eine Anpassung der Transaktionsbedingungen
              erfordern können.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityFeatures" type="OptionFeatures" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An option feature such as asian, barrier, knock
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityDerivativeShortFormBase">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining short form equity option basic features
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike"/>
        <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0"/>
        <xsd:element name="numberOfOptions" type="xsd:decimal"/>
        <xsd:element name="equityPremium" type="EquityPremium"/>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityEuropeanExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures associated with a
      European style exercise of an equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Ausübungsprozesse bei einer europäischen
      Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="Exercise">
      <xsd:sequence>
        <xsd:element name="expirationDate" type="AdjustableOrRelativeDate">
          <xsd:annotation>
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            <xsd:documentation xml:lang="en">
              The last day within an exercise period for an American
              style option. For a European style option it is the
              only day within the exercise period.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTimeType" type="TimeTypeEnum">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The time of day at which the equity option expires, for
              example the official closing time of the exchange.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Tageszeit, zu der die Aktienoption verfällt, zum
              Beispiel der offizielle Börsenschluss.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityExpirationTime" type="BusinessCenterTime" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The specific time of day at which the equity option
              expires.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Genaue Tageszeit, an der die Aktienoption verfällt.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityExerciseValuationSettlement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining exercise procedures for equity options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Ausübungsprozessen für Aktienoptionen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:choice>
      <xsd:element name="equityEuropeanExercise" type="EquityEuropeanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the expiration date and time
            for a European style equity option
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition von Verfalltag und -zeitpunkt
            für eine europäische Aktienoption.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityAmericanExercise" type="EquityAmericanExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            American style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition des Ausübungszeitraums für eine
            amerikanische Aktienoption sowie die Regeln zur
            Festlegung der an einem beliebigen Ausübungstermin
            ausübbaren Basiswert-Stückzahl.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="equityBermudaExercise" type="EquityBermudaExercise">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            The parameters for defining the exercise period for an
            Bermuda style equity option together with the rules
            governing the quantity of the underlying that can be
            exercised on any given exercise date.
          </xsd:documentation>
          <xsd:documentation xml:lang="de">
            Parameter zur Definition des Ausübungszeitraums für eine
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        Bermuda-Aktienoption sowie die Regeln zur Festlegung der
        an einem beliebigen Ausübungstermin ausübbaren
        Basiswert-Stückzahl.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:choice>
  <xsd:sequence>
    <xsd:element name="automaticExercise" type="xsd:boolean">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          If true then each option not previously exercised will
          be deemed to be exercised at the expiration time on the
          expiration date without service of notice unless the
          buyer notifies the seller that it no longer wishes this
          to occur.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist dieser Wert "wahr", wird jede noch nicht ausgeübte
          Option zum Verfallzeitpunkt am Verfalldatum ohne
          weitere Ankündigung als ausgeübt angesehen, sofern der
          Optionskäufer nicht anzeigt, dass er eine automatische
          Ausübung nicht wünscht.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="makeWholeProvisions" type="MakeWholeProvisions" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Provisions covering early exercise of option.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element name="prePayment" type="PrePayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        Prepayment features for Forward.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:choice>
<xsd:element name="equityValuation" type="EquityValuation">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The parameters for defining when valuation of the
      underlying takes place.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Parameter zur Definition des Bewertungszeitpunktes für den
      Basiswert.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementDate" type="AdjustableOrRelativeDate" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Date on which settlement of option premiums will occur.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Erfüllungstag für die Optionsprämie.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementCurrency" type="Currency">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The currency in which a cash settlement for non-deliverable
      forward and non-deliverable options.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="settlementPriceSource" type="SettlementPriceSource" minOccurs="0"/>
<xsd:element name="settlementType" type="SettlementTypeEnum">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      How the option will be settled.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Abrechnungsmodus der Option.
    </xsd:documentation>
  </xsd:annotation>
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    </xsd:element>
    <xsd:element name="settlementMethodElectionDate" type="AdjustableOrRelativeDate" minOccur
    <xsd:element name="settlementMethodElectingPartyReference" type="PartyReference" minOccur
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityForward">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity forwards.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="forwardPrice" type="Money" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The forward price per share, index or basket.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityMultipleExercise">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining the multiple exercise provisions of an
      American or Bermuda style equity option.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition der Prozesse bei Mehrfachausübung einer
      amerikanischen oder einer Bermuda-Aktienoption.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="integralMultipleExercise" type="xsd:decimal" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable and this element is
          present it specifies that the number of options that can be
          exercised on a given exercise date must either be equal to
          the value of this element or be an integral multiple of it.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Ist Mehrfachausübung anwendbar und dieses Element
          vorhanden, muss die Anzahl der an einem bestimmten
          Ausübungstag ausübbaren Optionen entweder dem Wert dieses
          Elements oder einem ganzzahligen Vielfachen davon
          entsprechen.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="minimumNumberOfOptions" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable this element specifies
          the minimum number of options that can be exercised on a
          given exercise date. If this element is not present then
          the minimum number is deemed to be 1.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Bei Mehrfachausübung bestimmt dieses Element die
          Mindestanzahl der an einem bestimmten Ausübungstag
          ausübbaren Optionen. Ist dieses Element nicht vorhanden,
          gilt als Mindestanzahl 1.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="maximumNumberOfOptions" type="xsd:decimal">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          When multiple exercise is applicable this element specifies
          the maximum number of options that can be exercised on a
          given exercise date. If this element is not present then
          the maximum number is deemed to be the same as the number
          of options.
        </xsd:documentation>
        <xsd:documentation xml:lang="de">
          Bei Mehrfachausübung bestimmt dieses Element die maximale
          Anzahl der an einem bestimmten Ausübungstag ausübbaren
          Optionen. Ist dieses Element nicht vorhanden, gilt die
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          Anzahl der Optionen als Maximalwert.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOption">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity options.
    </xsd:documentation>
    <xsd:documentation xml:lang="de">
      Typ zur Definition von Aktienoptionen.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeLongFormBase">
      <xsd:sequence>
        <xsd:element name="strike" type="EquityStrike" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Defines whether it is a price or level at which the
              option has been, or will be, struck.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Definiert, ob ein Preis oder Niveau als Strike-Preis
              für die Option gilt bzw. gelten wird.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="spotPrice" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The price per share, index or basket observed on the
              trade or effective date.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Preis je Aktie, Index oder Korb am Handelstag oder
              Stichtag.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="numberOfOptions" type="xsd:decimal" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of options comprised in the option
              transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Anzahl von Optionen der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="optionEntitlement" type="xsd:decimal">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The number of shares per option comprised in the option
              transaction.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Stückzahl Aktien je Option der Optionstransaktion.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="equityPremium" type="EquityPremium">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The equity option premium payable by the buyer to the
              seller.
            </xsd:documentation>
            <xsd:documentation xml:lang="de">
              Vom Käufer an den Verkäufer zahlbare
              Aktienoptionsprämie.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="EquityOptionTermination">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
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      A type for defining Equity Option Termination
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="settlementAmountPaymentDate" type="AdjustableDate"/>
    <xsd:element name="settlementAmount" type="Money"/>
  </xsd:sequence>
</xsd:complexType>
<xsd:complexType name="EquityOptionTransactionSupplement">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type for defining equity option transaction supplements
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="EquityDerivativeShortFormBase">
      <xsd:sequence>
        <xsd:element name="exchangeLookAlike" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For a share option transaction, a flag used to indicate
              whether the transaction is to be treated as an
              'exchange look-alike'. This designation has
              significance for how share adjustments (arising from
              corporate actions) will be determined for the
              transaction. For an 'exchange look-alike' transaction
              the relevant share adjustments will follow that for a
              corresponding designated contract listed on the related
              exchange (referred to as Options Exchange Adjustment
              (ISDA defined term), otherwise the share adjustments
              will be determined by the calculation agent (referred
              to as Calculation Agent Adjustment (ISDA defined
              term)).
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="exchangeTradedContractNearest" type="xsd:boolean" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag used in
              conjuction with Futures Price Valuation (ISDA defined
              term) to indicate whether the Nearest Index Contract
              provision is applicable. The Nearest Index Contract
              provision is a rule for determining the Exchange-traded
              Contract (ISDA defined term) without having to
              explicitly state the actual contract, delivery month
              and exchange on which it is traded.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="multipleExchangeIndexAnnexFallback" type="xsd:boolean" minOccurs='
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              For an index option transaction, a flag to indicate
              whether a relevant Multiple Exchange Index Annex is
              applicable to the transaction. This annex defines
              additional provisions which are applicable where an
              index is comprised of component securities that are
              traded on multiple exchanges.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="methodOfAdjustment" type="MethodOfAdjustmentEnum" minOccurs="0"/>
        <xsd:element name="localJurisdiction" type="Country" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              Local Jurisdiction is a term used in the AEJ Master
              Confirmation, which is used to determine local taxes,
              which shall mean taxes, duties, and similar charges
              imposed by the taxing authority of the Local
              Jurisdiction If this element is not present Local
              Jurisdiction is Not Applicable.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:choice minOccurs="0">
          <xsd:element name="optionEntitlement" type="xsd:decimal">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The number of shares per option comprised in the
                option transaction supplement.
              </xsd:documentation>
            </xsd:annotation>
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            </xsd:element>
            <xsd:element name="multiplier" type="xsd:integer">
              <xsd:annotation>
                <xsd:documentation xml:lang="en">
                  Specifies the contract multiplier that can be
                  associated with an index option.
                </xsd:documentation>
              </xsd:annotation>
            </xsd:element>
          </xsd:choice>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="PrePayment">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining PrePayment.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:group ref="PayerReceiver.model"/>
      <xsd:element name="prePayment" type="xsd:boolean"/>
      <xsd:element name="prePaymentAmount" type="Money"/>
      <xsd:element name="prePaymentDate" type="AdjustableDate"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:complexType name="StrategyFeature">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defininging equity option simple strategy features
      </xsd:documentation>
    </xsd:annotation>
    <xsd:choice>
      <xsd:element name="strikeSpread" type="StrikeSpread"/>
      <xsd:element name="calendarSpread" type="CalendarSpread"/>
    </xsd:choice>
  </xsd:complexType>
  <xsd:complexType name="StrikeSpread">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type for defining a strike spread feature
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element name="upperStrike" type="EquityStrike"/>
      <xsd:element name="upperStrikeNumberOfOptions" type="xsd:decimal"/>
    </xsd:sequence>
  </xsd:complexType>
  <xsd:element name="brokerEquityOption" type="BrokerEquityOption" substitutionGroup="product">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A component describing a Broker View of an Equity Option.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityForward" type="EquityForward" substitutionGroup="product">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A component describing an Equity Forward product.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityOption" type="EquityOption" substitutionGroup="product">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A component describing an Equity Option product.
      </xsd:documentation>
      <xsd:documentation xml:lang="de">
        Komponente zur Beschreibung einer Aktienoption.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
  <xsd:element name="equityOptionTransactionSupplement" type="EquityOptionTransactionSupplement
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A component describing an Equity Option Transaction Supplement.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:schema>
```